

NICHOLAS INVESTMENT PARTNERS

INSTITUTIONAL PORTFOLIO MANAGEMENT

For Period Ending September 30, 2021
LEIA/NEW YORK STATE COMMON RETIREMENT FUND (NYSCRF)



Pursuant to recent amendments to Rule 206(4) under the Investment Advisers Act of 1940, Nicholas Investment Partners encourages its clients to compare the information set forth in this statement with the statements received directly from your custodian to ensure accuracy of all account transactions.

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Summary of Investment Performance

September 01, 2021 to September 30, 2021

Beginning Market Value	89,755,484.70
Beginning Accrued Income	22,266.42
Beginning Portfolio Value	89,777,751.12
Contributions	0.00
Withdrawals	(37,612.17)
Gain (Loss)	(1,477,865.99)
Interest and Dividends	37,835.62
Net Accrued Income	2,918.44
Ending Market Value	88,277,842.16
Ending Accrued Income	25,184.86
Ending Portfolio Value	88,303,027.02
Total Portfolio	-1.60%
Total Net Of Fees	-1.63%
Russell 2000 Growth TR	-3.83%
Total Investment Return	(\$1,437,111.93)

Selected Period Performance

Sector	Market Value	1 Month	QTD	3 Month	YTD	1 Year	3 Year	5 Year	ITD
Total Portfolio	\$88,303,027	-1.60%	0.58%	0.58%	10.62%	45.46%	24.89%	24.73%	17.21%
Total Portfolio Net of Fees	\$88,303,027	-1.63%	0.49%	0.49%	10.34%	44.97%	24.46%	24.29%	16.78%
Russell 2000 Growth TR		-3.83%	-5.65%	-5.65%	2.82%	33.27%	11.68%	15.33%	11.67%

Market values include accrued income. All values in USD terms.
 All rates of return are gross of investment management fees unless otherwise noted.
 All returns greater than 12 months are annualized.
 Performance inception date for the account is 03/16/2015.

Portfolio Holdings

Description	Amount	Total Cost	Current Price	Market Value	% of Total	Unrealized Gain/Loss
Cash						
U.S. DOLLARS	1,183,667.55	1,183,667.55	1.00	1,183,667.55	1.34	-
Total Cash		\$1,183,667.55		\$1,183,667.55	1.34	-
Equity						
Communication Services						
CARDLYTICS INC	5,198.00	174,878.14	83.94	436,320.12	0.49	261,441.98
Total Communication Services		\$174,878.14		\$436,320.12	0.49	\$261,441.98
Consumer Discretionary						
RED ROCK RESORTS INC-CLASS A	60,606.00	2,270,469.39	51.22	3,104,239.32	3.52	833,769.93
STEVEN MADDEN LTD	51,108.00	1,795,792.38	40.16	2,052,497.28	2.33	256,704.90
BOOT BARN HOLDINGS INC	19,835.00	1,589,133.26	88.87	1,762,736.45	2.00	173,603.19
CALLAWAY GOLF COMPANY	54,955.00	1,109,151.03	27.63	1,518,406.65	1.72	409,255.62
CLARUS CORP	42,252.00	763,087.54	25.63	1,082,918.76	1.23	319,831.22
CHEGG INC	15,473.00	903,865.09	68.02	1,052,473.46	1.19	148,608.37
KONTOOR BRANDS INC	19,758.00	742,063.26	49.95	986,912.10	1.12	244,848.84
SCIENTIFIC GAMES CORP	11,324.00	870,885.18	83.07	940,684.68	1.07	69,799.50
GOLDEN ENTERTAINMENT INC	11,285.00	354,482.70	49.09	553,980.65	0.63	199,497.95
Total Consumer Discretionary		\$10,398,929.83		\$13,054,849.35	14.79	\$2,655,919.52

Portfolio Holdings

Description	Amount	Total Cost	Current Price	Market Value	% of Total	Unrealized Gain/Loss
Consumer Staples						
BEAUTY HEALTH CO/THE	27,818.00	691,991.76	25.97	722,433.46	0.82	30,441.70
PRIMO WATER CORP	37,191.00	578,447.37	15.72	584,642.52	0.66	6,195.15
Total Consumer Staples		\$1,270,439.13		\$1,307,075.98	1.48	\$36,636.85
Energy						
CHESAPEAKE ENERGY CORP	7,396.00	466,353.30	61.59	455,519.64	0.52	(10,833.66)
Total Energy		\$466,353.30		\$455,519.64	0.52	\$(10,833.66)
Financials						
WESTERN ALLIANCE BANCORP	23,716.00	1,732,823.13	108.82	2,580,775.12	2.92	847,951.99
TEXAS CAPITAL BANCSHARES INC	30,082.00	2,008,737.04	60.02	1,805,521.64	2.05	(203,215.40)
PACWEST BANCORP	26,171.00	1,048,761.79	45.32	1,186,069.72	1.34	137,307.93
SILVERGATE CAPITAL CORP-CL A	7,184.00	811,228.55	115.50	829,752.00	0.94	18,523.45
Total Financials		\$5,601,550.51		\$6,402,118.48	7.25	\$800,567.97
Health Care						
REPLIGEN CORP	8,159.00	681,114.43	288.99	2,357,869.41	2.67	1,676,754.98
BIOHAVEN PHARMACEUTICAL HOLD	14,095.00	744,917.46	138.91	1,957,936.45	2.22	1,213,018.99

Portfolio Holdings

Description	Amount	Total Cost	Current Price	Market Value	% of Total	Unrealized Gain/Loss
Health Care						
INTRA-CELLULAR THERAPIES INC	39,995.00	1,477,397.55	37.28	1,491,013.60	1.69	13,616.05
MIRATI THERAPEUTICS INC	7,888.00	1,342,834.93	176.91	1,395,466.08	1.58	52,631.15
TG THERAPEUTICS INC	37,258.00	1,151,277.79	33.28	1,239,946.24	1.40	88,668.45
ALX ONCOLOGY HOLDINGS INC	15,314.00	1,140,065.56	73.86	1,131,092.04	1.28	(8,973.52)
NEOGENOMICS INC	21,686.00	421,341.42	48.24	1,046,132.64	1.19	624,791.22
BRIDGEBIO PHARMA INC	22,165.00	1,067,265.69	46.87	1,038,873.55	1.18	(28,392.14)
INSTIL BIO INC	57,946.00	1,208,100.34	17.88	1,035,784.79	1.17	(172,315.55)
ARENA PHARMACEUTICALS INC	16,296.00	1,115,608.02	59.55	970,426.80	1.10	(145,181.22)
TWIST BIOSCIENCE CORP	8,262.00	715,770.56	106.97	883,786.14	1.00	168,015.58
DERMTECH INC	25,725.00	914,777.50	32.11	826,029.75	0.94	(88,747.75)
AVANTOR INC	18,506.00	452,677.73	40.90	756,895.40	0.86	304,217.67
ALPHA TEKNOVA INC	29,362.00	561,547.78	24.89	730,820.18	0.83	169,272.40
ARGENX SE - ADR	2,367.00	334,684.95	302.00	714,834.00	0.81	380,149.05
KRYSTAL BIOTECH INC	13,172.00	555,767.96	52.21	687,710.12	0.78	131,942.16
GUARDANT HEALTH INC	5,495.00	477,638.89	125.01	686,929.95	0.78	209,291.06
ESTABLISHMENT LABS HOLDINGS	9,455.00	768,204.42	71.58	676,788.90	0.77	(91,415.52)
SOMALOGIC INC	51,906.00	633,717.54	12.39	643,115.34	0.73	9,397.80
SCHRODINGER INC	10,328.00	706,587.03	54.68	564,735.04	0.64	(141,851.99)
MAXCYTE INC	41,700.00	645,382.39	12.21	509,157.00	0.58	(136,225.39)

Portfolio Holdings

Description	Amount	Total Cost	Current Price	Market Value	% of Total	Unrealized Gain/Loss
Health Care						
INSULET CORP	1,697.00	288,005.70	284.23	482,338.31	0.55	194,332.61
OAK STREET HEALTH INC	10,639.00	496,851.64	42.53	452,476.67	0.51	(44,374.97)
TURNING POINT THERAPEUTICS I	6,207.00	308,986.38	66.43	412,331.01	0.47	103,344.63
SINGULAR GENOMICS SYSTEMS IN	27,208.00	712,621.42	11.19	304,457.52	0.34	(408,163.90)
VERVE THERAPEUTICS INC	5,259.00	267,220.49	47.00	247,173.00	0.28	(20,047.49)
BERKELEY LIGHTS INC	10,091.00	458,102.46	19.56	197,379.96	0.22	(260,722.50)
TALIS BIOMEDICAL CORP	31,071.00	497,136.00	6.25	194,193.75	0.22	(302,942.25)
WEREWOLF THERAPEUTICS INC	8,088.00	144,739.54	17.16	138,790.08	0.16	(5,949.46)
KALVISTA PHARMACEUTICALS INC	7,242.00	178,735.13	17.45	126,372.90	0.14	(52,362.23)
Total Health Care		\$20,469,078.70		\$23,900,856.62	27.07	\$3,431,777.92
Industrials						
KORNIT DIGITAL LTD	28,687.00	1,625,547.24	144.74	4,152,156.38	4.70	2,526,609.14
CHART INDUSTRIES INC	13,299.00	1,829,288.54	191.11	2,541,571.89	2.88	712,283.35
WILLSCOT MOBILE MINI HOLDING	69,048.00	1,619,425.48	31.72	2,190,202.56	2.48	570,777.08
TFI INTERNATIONAL INC	18,364.00	1,621,345.61	102.18	1,876,433.52	2.13	255,087.91
AMERESCO INC-CL A	23,499.00	1,091,371.05	58.43	1,373,046.57	1.56	281,675.52
FEDERAL SIGNAL CORP	29,301.00	1,216,012.06	38.62	1,131,604.62	1.28	(84,407.44)
REGAL REXNORD CORP	7,400.00	1,028,490.82	150.34	1,112,516.00	1.26	84,025.18

Portfolio Holdings

Description	Amount	Total Cost	Current Price	Market Value	% of Total	Unrealized Gain/Loss
Industrials						
JOHN BEAN TECHNOLOGIES CORP	6,172.00	921,917.14	140.55	867,474.60	0.98	(54,442.54)
CACI INTERNATIONAL INC -CL A	2,558.00	664,675.18	262.10	670,451.80	0.76	5,776.62
ENERGY RECOVERY INC	30,014.00	502,610.28	19.03	571,166.42	0.65	68,556.14
BYRNA TECHNOLOGIES INC	21,329.00	485,827.25	21.86	466,251.94	0.53	(19,575.31)
Total Industrials		\$12,606,510.65		\$16,952,876.30	19.20	\$4,346,365.65
Information Technology						
LATTICE SEMICONDUCTOR CORP	57,633.00	1,550,946.11	64.65	3,725,973.45	4.22	2,175,027.34
MONOLITHIC POWER SYSTEMS INC	7,074.00	1,056,553.37	484.68	3,428,626.32	3.88	2,372,072.95
ELASTIC NV	14,562.00	1,356,102.68	148.99	2,169,592.38	2.46	813,489.70
BILL.COM HOLDINGS INC	6,037.00	958,673.03	266.95	1,611,577.15	1.83	652,904.12
EVERBRIDGE INC	10,379.00	1,300,699.11	151.04	1,567,644.16	1.78	266,945.05
FIVE9 INC	9,371.00	1,151,579.50	159.74	1,496,923.54	1.70	345,344.04
SMARTSHEET INC-CLASS A	20,865.00	1,517,710.17	68.82	1,435,929.30	1.63	(81,780.87)
DESCARTES SYSTEMS GRP/THE	11,264.00	714,669.88	81.26	915,312.64	1.04	200,642.76
VERRA MOBILITY CORP	57,212.00	878,570.07	15.07	862,184.84	0.98	(16,385.23)
908 DEVICES INC	13,060.00	529,480.27	32.52	424,711.20	0.48	(104,769.07)
COUPA SOFTWARE INC	1,075.00	280,983.29	219.18	235,618.50	0.27	(45,364.79)
SQUARESPACE INC - CLASS A	3,106.00	183,605.91	38.64	120,015.84	0.14	(63,590.07)

Portfolio Holdings

Description	Amount	Total Cost	Current Price	Market Value	% of Total	Unrealized Gain/Loss
Total Information Technology		\$11,479,573.39		\$17,994,109.32	20.38	\$6,514,535.93
Materials						
ELEMENT SOLUTIONS INC	119,912.00	2,367,679.32	21.68	2,599,692.16	2.94	232,012.84
AMYRIS INC	40,678.00	771,269.40	13.73	558,508.94	0.63	(212,760.46)
Total Materials		\$3,138,948.72		\$3,158,201.10	3.58	\$19,252.38
Real Estate						
INNOVATIVE INDUSTRIAL PROPER	9,053.00	1,221,628.85	231.17	2,092,782.01	2.37	871,153.16
APPLE HOSPITALITY REIT INC	43,903.00	679,742.59	15.73	690,594.19	0.78	10,851.60
UMH PROPERTIES INC	28,335.00	695,374.50	22.90	648,871.50	0.74	(46,503.00)
Total Real Estate		\$2,596,745.94		\$3,432,247.70	3.89	\$835,501.76
Total Equity		\$68,203,008.31		\$87,094,174.61	98.66	\$18,891,166.30
Total Portfolio		\$69,386,675.86		\$88,277,842.16	100.00	\$18,891,166.30

Trade Report

Transaction/Description	Security ID	Trade Date	Settle Date	Quantity	Price	Net Amount
Buy						
BEAUTY HEALTH CO/THE	88331L108	9/1/2021	9/3/2021	1,935.00	27.25	(52,798.02)
INTRA-CELLULAR THERAPIES INC	46116X101	9/1/2021	9/3/2021	2,472.00	34.14	(84,505.07)
JOHN BEAN TECHNOLOGIES CORP	477839104	9/1/2021	9/3/2021	1,561.00	147.33	(230,044.73)
UMH PROPERTIES INC	903002103	9/1/2021	9/3/2021	2,465.00	23.78	(58,722.46)
ALPHA TEKNOVA INC	02080L102	9/2/2021	9/7/2021	2,517.00	18.34	(46,261.20)
ALPHA TEKNOVA INC	02080L102	9/2/2021	9/7/2021	3,328.00	18.25	(60,852.48)
INTRA-CELLULAR THERAPIES INC	46116X101	9/2/2021	9/7/2021	1,264.00	34.14	(43,206.17)
INTRA-CELLULAR THERAPIES INC	46116X101	9/2/2021	9/7/2021	2,463.00	34.81	(85,824.96)
INTRA-CELLULAR THERAPIES INC	46116X101	9/2/2021	9/7/2021	1,867.00	34.97	(65,354.34)
JOHN BEAN TECHNOLOGIES CORP	477839104	9/2/2021	9/7/2021	3,055.00	150.24	(459,098.68)
UMH PROPERTIES INC	903002103	9/2/2021	9/7/2021	11,107.00	24.27	(269,960.08)
ALPHA TEKNOVA INC	02080L102	9/3/2021	9/8/2021	870.00	18.10	(15,783.80)
INTRA-CELLULAR THERAPIES INC	46116X101	9/3/2021	9/8/2021	5,217.00	34.74	(181,466.04)
UMH PROPERTIES INC	903002103	9/3/2021	9/8/2021	5,536.00	24.73	(137,125.61)
JOHN BEAN TECHNOLOGIES CORP	477839104	9/7/2021	9/9/2021	940.00	149.65	(140,711.42)
UMH PROPERTIES INC	903002103	9/7/2021	9/9/2021	7,566.00	24.75	(187,549.03)
JOHN BEAN TECHNOLOGIES CORP	477839104	9/8/2021	9/10/2021	616.00	149.41	(92,062.31)
UMH PROPERTIES INC	903002103	9/8/2021	9/10/2021	1,661.00	25.26	(42,017.32)

Trade Report

Transaction/Description	Security ID	Trade Date	Settle Date	Quantity	Price	Net Amount
BEAUTY HEALTH CO/THE	88331L108	9/9/2021	9/13/2021	9,451.00	24.17	(228,803.04)
DEFINITIVE HEALTHCARE CORP	24477E103	9/15/2021	9/17/2021	26.00	27.00	(702.00)
DUTCH BROS INC-CLASS A	26701L100	9/15/2021	9/17/2021	198.00	23.00	(4,554.00)
DUTCH BROS INC-CLASS A	26701L100	9/15/2021	9/17/2021	876.00	23.00	(20,148.00)
ON HOLDING AG-CLASS A	H5919C104	9/15/2021	9/17/2021	59.00	24.00	(1,416.00)
SCIENTIFIC GAMES CORP	80874P109	9/16/2021	9/20/2021	2,919.00	79.54	(232,293.14)
SOMALOGIC INC	83444K105	9/20/2021	9/22/2021	7,435.00	11.31	(84,417.73)
SOMALOGIC INC	83444K105	9/21/2021	9/23/2021	7,524.00	11.88	(89,685.33)
SOMALOGIC INC	83444K105	9/22/2021	9/24/2021	5,986.00	12.08	(72,536.55)
SOMALOGIC INC	83444K105	9/23/2021	9/27/2021	3,592.00	12.29	(44,296.18)
SOMALOGIC INC	83444K105	9/23/2021	9/27/2021	3,975.00	12.92	(51,516.00)
SOMALOGIC INC	83444K105	9/24/2021	9/28/2021	7,746.00	12.83	(99,684.82)
SOMALOGIC INC	83444K105	9/24/2021	9/28/2021	2,646.00	12.92	(34,278.93)
SOMALOGIC INC	83444K105	9/27/2021	9/29/2021	4,845.00	12.38	(60,172.48)
TEXAS CAPITAL BANCSHARES INC	88224Q107	9/27/2021	9/29/2021	6,799.00	62.04	(422,093.48)
CHESAPEAKE ENERGY CORP	165167735	9/28/2021	9/30/2021	7,396.00	63.01	(466,353.30)
SOMALOGIC INC	83444K105	9/28/2021	9/30/2021	2,937.00	12.02	(35,411.41)
SOMALOGIC INC	83444K105	9/29/2021	10/1/2021	1,437.00	12.03	(17,337.98)
SOMALOGIC INC	83444K105	9/30/2021	10/4/2021	1,113.00	11.64	(12,994.28)
SOMALOGIC INC	83444K105	9/30/2021	10/4/2021	2,670.00	11.72	(31,385.85)

Trade Report

Transaction/Description	Security ID	Trade Date	Settle Date	Quantity	Price	Net Amount
Total Buy						\$(4,263,424.22)
Sell						
LINDBLAD EXPEDITIONS HOLDING	535219109	9/1/2021	9/3/2021	(5,337.00)	14.54	77,403.71
MACERICH CO/THE	554382101	9/1/2021	9/3/2021	(36,233.00)	17.00	614,414.33
MONARCH CASINO & RESORT INC	609027107	9/1/2021	9/3/2021	(6,223.00)	64.61	401,799.64
SPROUTS FARMERS MARKET INC	85208M102	9/1/2021	9/3/2021	(2,564.00)	24.17	61,856.18
SPROUTS FARMERS MARKET INC	85208M102	9/1/2021	9/3/2021	(15,322.00)	24.21	370,373.75
SQUARESPACE INC - CLASS A	85225A107	9/1/2021	9/3/2021	(2,456.00)	45.01	110,436.67
LINDBLAD EXPEDITIONS HOLDING	535219109	9/2/2021	9/7/2021	(4,741.00)	14.26	67,392.98
LINDBLAD EXPEDITIONS HOLDING	535219109	9/2/2021	9/7/2021	(8,660.00)	14.29	123,428.62
MACERICH CO/THE	554382101	9/2/2021	9/7/2021	(21,443.00)	17.38	371,881.90
MACERICH CO/THE	554382101	9/3/2021	9/8/2021	(7,148.00)	17.13	122,165.85
SUNOPTA INC	8676EP108	9/9/2021	9/13/2021	(5,065.00)	9.33	47,118.44
APELLIS PHARMACEUTICALS INC	03753U106	9/10/2021	9/14/2021	(3,987.00)	34.40	136,998.60
SUNOPTA INC	8676EP108	9/10/2021	9/14/2021	(16,607.00)	9.68	160,241.78
SUNOPTA INC	8676EP108	9/10/2021	9/14/2021	(9,393.00)	9.61	89,979.78
SUNOPTA INC	8676EP108	9/10/2021	9/14/2021	(9,393.00)	9.62	90,043.66
SUNOPTA INC	8676EP108	9/10/2021	9/14/2021	(4,959.00)	9.43	46,614.36
DUTCH BROS INC-CLASS A	26701L100	9/15/2021	9/17/2021	(1,074.00)	34.02	36,494.33

Trade Report

Transaction/Description	Security ID	Trade Date	Settle Date	Quantity	Price	Net Amount
KALVISTA PHARMACEUTICALS INC	483497103	9/15/2021	9/17/2021	(790.00)	19.28	15,197.78
ON HOLDING AG-CLASS A	H5919C104	9/15/2021	9/17/2021	(59.00)	34.66	2,042.76
KALVISTA PHARMACEUTICALS INC	483497103	9/16/2021	9/20/2021	(2,261.00)	19.34	43,636.63
KALVISTA PHARMACEUTICALS INC	483497103	9/17/2021	9/21/2021	(746.00)	19.46	14,485.01
KALVISTA PHARMACEUTICALS INC	483497103	9/17/2021	9/21/2021	(1,918.00)	19.59	37,487.70
DEFINITIVE HEALTHCARE CORP	24477E103	9/20/2021	9/22/2021	(26.00)	45.40	1,179.35
KALVISTA PHARMACEUTICALS INC	483497103	9/20/2021	9/22/2021	(1,585.00)	17.99	28,450.60
KALVISTA PHARMACEUTICALS INC	483497103	9/20/2021	9/22/2021	(386.00)	18.06	6,955.02
KALVISTA PHARMACEUTICALS INC	483497103	9/21/2021	9/23/2021	(1,250.00)	18.35	22,889.01
COUPA SOFTWARE INC	22266L106	9/22/2021	9/24/2021	(731.00)	244.41	178,631.95
KALVISTA PHARMACEUTICALS INC	483497103	9/22/2021	9/24/2021	(1,658.00)	18.57	30,730.37
SQUARESPACE INC - CLASS A	85225A107	9/22/2021	9/24/2021	(4,258.00)	42.55	180,993.89
COUPA SOFTWARE INC	22266L106	9/23/2021	9/27/2021	(936.00)	242.59	227,028.45
KALVISTA PHARMACEUTICALS INC	483497103	9/23/2021	9/27/2021	(2,210.00)	18.80	41,468.45
KALVISTA PHARMACEUTICALS INC	483497103	9/24/2021	9/28/2021	(1,278.00)	18.85	24,039.06
KALVISTA PHARMACEUTICALS INC	483497103	9/24/2021	9/28/2021	(602.00)	18.82	11,304.60
KALVISTA PHARMACEUTICALS INC	483497103	9/27/2021	9/29/2021	(1,621.00)	18.91	30,584.38
KALVISTA PHARMACEUTICALS INC	483497103	9/28/2021	9/30/2021	(742.00)	18.33	13,568.81
KALVISTA PHARMACEUTICALS INC	483497103	9/29/2021	10/1/2021	(2,842.00)	17.06	48,374.85
CALLAWAY GOLF COMPANY	131193104	9/30/2021	10/4/2021	(5,734.00)	27.84	159,406.68

Trade Report

Transaction/Description	Security ID	Trade Date	Settle Date	Quantity	Price	Net Amount
KALVISTA PHARMACEUTICALS INC	483497103	9/30/2021	10/4/2021	(2,343.00)	17.39	40,639.13
Total Sell						\$4,087,739.06

Commission Report

Security Name	CUSIP	Trade Date	Quantity	Principal	Commission Per Share	Total Commission	Brokerage Firm
Purchases							
EQUITY							
BEAUTY HEALTH CO/THE	88331L108	09/01/2021	1,935	52,720.62	0.040	77.40	STEPHENS, INC.
INTRA-CELLULAR THERAPIES INC	46116X101	09/01/2021	2,472	84,406.19	0.040	98.88	ISI Group
JOHN BEAN TECHNOLOGIES CORP	477839104	09/01/2021	1,561	229,982.29	0.040	62.44	JONES TRADING
UMH PROPERTIES INC	903002103	09/01/2021	2,465	58,623.86	0.040	98.60	JANNEY CAPITAL MARKETS
ALPHA TEKNOVA INC	02080L102	09/02/2021	2,517	46,160.52	0.040	100.68	J.P. MORGAN
ALPHA TEKNOVA INC	02080L102	09/02/2021	3,328	60,719.36	0.040	133.12	Liquidnet
INTRA-CELLULAR THERAPIES INC	46116X101	09/02/2021	1,264	43,155.61	0.040	50.56	ISI Group
INTRA-CELLULAR THERAPIES INC	46116X101	09/02/2021	1,867	65,279.66	0.040	74.68	Liquidnet
INTRA-CELLULAR THERAPIES INC	46116X101	09/02/2021	2,463	85,726.44	0.040	98.52	JEFFERIES LLC
JOHN BEAN TECHNOLOGIES CORP	477839104	09/02/2021	3,055	458,976.48	0.040	122.20	JONES TRADING
UMH PROPERTIES INC	903002103	09/02/2021	11,107	269,515.80	0.040	444.28	JANNEY CAPITAL MARKETS
ALPHA TEKNOVA INC	02080L102	09/03/2021	870	15,749.00	0.040	34.80	J.P. MORGAN
INTRA-CELLULAR THERAPIES INC	46116X101	09/03/2021	5,217	181,257.36	0.040	208.68	JEFFERIES LLC
UMH PROPERTIES INC	903002103	09/03/2021	5,536	136,904.17	0.040	221.44	JANNEY CAPITAL MARKETS
JOHN BEAN TECHNOLOGIES CORP	477839104	09/07/2021	940	140,673.82	0.040	37.60	ROBERT W. BAIRD & CO.
UMH PROPERTIES INC	903002103	09/07/2021	7,566	187,246.39	0.040	302.64	JANNEY CAPITAL MARKETS
JOHN BEAN TECHNOLOGIES CORP	477839104	09/08/2021	616	92,037.67	0.040	24.64	ROBERT W. BAIRD & CO.

Commission Report

Security Name	CUSIP	Trade Date	Quantity	Principal	Commission Per Share	Total Commission	Brokerage Firm
UMH PROPERTIES INC	903002103	09/08/2021	1,661	41,950.88	0.040	66.44	JANNEY CAPITAL MARKETS
BEAUTY HEALTH CO/THE	88331L108	09/09/2021	9,451	228,425.00	0.040	378.04	COWEN AND CO.
DEFINITIVE HEALTHCARE CORP	24477E103	09/15/2021	26	702.00	0.000	0.00	GOLDMAN SACHS
DUTCH BROS INC-CLASS A	26701L100	09/15/2021	198	4,554.00	0.000	0.00	William Blair & Company LLC
DUTCH BROS INC-CLASS A	26701L100	09/15/2021	876	20,148.00	0.000	0.00	BOFA
ON HOLDING AG-CLASS A	H5919C104	09/15/2021	59	1,416.00	0.000	0.00	ISLAND TRADING
SCIENTIFIC GAMES CORP	80874P109	09/16/2021	2,919	232,176.38	0.040	116.76	JEFFERIES LLC
SOMALOGIC INC	83444K105	09/20/2021	7,435	84,120.33	0.040	297.40	COWEN AND CO.
SOMALOGIC INC	83444K105	09/21/2021	7,524	89,384.37	0.040	300.96	COWEN AND CO.
SOMALOGIC INC	83444K105	09/22/2021	5,986	72,297.11	0.040	239.44	COWEN AND CO.
SOMALOGIC INC	83444K105	09/23/2021	3,592	44,152.50	0.040	143.68	COWEN AND CO.
SOMALOGIC INC	83444K105	09/23/2021	3,975	51,357.00	0.040	159.00	Liquidnet
SOMALOGIC INC	83444K105	09/24/2021	2,646	34,173.09	0.040	105.84	Liquidnet
SOMALOGIC INC	83444K105	09/24/2021	7,746	99,374.98	0.040	309.84	COWEN AND CO.
SOMALOGIC INC	83444K105	09/27/2021	4,845	59,978.68	0.040	193.80	COWEN AND CO.
TEXAS CAPITAL BANCSHARES INC	88224Q107	09/27/2021	6,799	421,821.52	0.040	271.96	STEPHENS, INC.
CHESAPEAKE ENERGY CORP	165167735	09/28/2021	7,396	466,057.46	0.040	295.84	MKM PARTNERS
SOMALOGIC INC	83444K105	09/28/2021	2,937	35,293.93	0.040	117.48	COWEN AND CO.
SOMALOGIC INC	83444K105	09/29/2021	1,437	17,280.50	0.040	57.48	Liquidnet
SOMALOGIC INC	83444K105	09/30/2021	1,113	12,949.76	0.040	44.52	COWEN AND CO.
SOMALOGIC INC	83444K105	09/30/2021	2,670	31,279.05	0.040	106.80	Liquidnet

Commission Report

Security Name	CUSIP	Trade Date	Quantity	Principal	Commission Per Share	Total Commission	Brokerage Firm
Total EQUITY				\$4,258,027.80		\$5,396.44	
Average Commission Per EQUITY						0.040	
Total Purchases				\$4,258,027.80		\$5,396.44	
Average Commission Per Purchases						0.040	

Sales

EQUITY							
LINDBLAD EXPEDITIONS HOLDING	535219109	09/01/2021	5,337	77,617.59	0.040	213.48	STIFEL NICOLAUS
MACERICH CO/THE	554382101	09/01/2021	36,233	615,866.79	0.040	1,449.32	JANNEY CAPITAL MARKETS
MONARCH CASINO & RESORT INC	609027107	09/01/2021	6,223	402,050.61	0.040	248.92	JEFFERIES LLC
SPROUTS FARMERS MARKET INC	85208M102	09/01/2021	15,322	370,988.52	0.040	612.88	Instinet Inc
SPROUTS FARMERS MARKET INC	85208M102	09/01/2021	2,564	61,959.06	0.040	102.56	Liquidnet
SQUARESPACE INC - CLASS A	85225A107	09/01/2021	2,456	110,535.47	0.040	98.24	RAYMOND JAMES AND ASSOCIATES, INC.
LINDBLAD EXPEDITIONS HOLDING	535219109	09/02/2021	8,660	123,775.65	0.040	346.40	STIFEL NICOLAUS
LINDBLAD EXPEDITIONS HOLDING	535219109	09/02/2021	4,741	67,582.96	0.040	189.64	Liquidnet
MACERICH CO/THE	554382101	09/02/2021	21,443	372,741.52	0.040	857.72	JANNEY CAPITAL MARKETS
MACERICH CO/THE	554382101	09/03/2021	7,148	122,452.39	0.040	285.92	JANNEY CAPITAL MARKETS
SUNOPTA INC	8676EP108	09/09/2021	5,065	47,270.63	0.030	151.95	ROBERT W. BAIRD & CO.
APELLIS PHARMACEUTICALS INC	03753U106	09/10/2021	3,987	137,158.78	0.040	159.48	North South Capital
SUNOPTA INC	8676EP108	09/10/2021	16,607	160,740.81	0.030	498.21	ROBERT W. BAIRD & CO.
SUNOPTA INC	8676EP108	09/10/2021	9,393	90,262.03	0.030	281.79	Instinet Inc

Commission Report

Security Name	CUSIP	Trade Date	Quantity	Principal	Commission Per Share	Total Commission	Brokerage Firm
SUNOPTA INC	8676EP108	09/10/2021	9,393	90,325.91	0.030	281.79	RAYMOND JAMES AND ASSOCIATES; INC.
SUNOPTA INC	8676EP108	09/10/2021	4,959	46,763.37	0.030	148.77	Liquidnet
DUTCH BROS INC-CLASS A	26701L100	09/15/2021	1,074	36,537.48	0.040	42.96	William Blair & Company LLC
KALVISTA PHARMACEUTICALS INC	483497103	09/15/2021	790	15,229.46	0.040	31.60	JONES TRADING
ON HOLDING AG-CLASS A	H5919C104	09/15/2021	59	2,045.13	0.040	2.36	ISLAND TRADING
KALVISTA PHARMACEUTICALS INC	483497103	09/16/2021	2,261	43,727.29	0.040	90.44	JONES TRADING
KALVISTA PHARMACEUTICALS INC	483497103	09/17/2021	1,918	37,564.61	0.040	76.72	JONES TRADING
KALVISTA PHARMACEUTICALS INC	483497103	09/17/2021	746	14,514.92	0.040	29.84	Liquidnet
DEFINITIVE HEALTHCARE CORP	24477E103	09/20/2021	26	1,180.40	0.040	1.04	JONES TRADING
KALVISTA PHARMACEUTICALS INC	483497103	09/20/2021	1,585	28,514.15	0.040	63.40	Liquidnet
KALVISTA PHARMACEUTICALS INC	483497103	09/20/2021	386	6,970.50	0.040	15.44	JONES TRADING
KALVISTA PHARMACEUTICALS INC	483497103	09/21/2021	1,250	22,939.13	0.040	50.00	JONES TRADING
COUPA SOFTWARE INC	22266L106	09/22/2021	731	178,662.10	0.040	29.24	Instinet Inc
KALVISTA PHARMACEUTICALS INC	483497103	09/22/2021	1,658	30,796.85	0.040	66.32	JONES TRADING
SQUARESPACE INC - CLASS A	85225A107	09/22/2021	4,258	181,165.13	0.040	170.32	Suntrust Robinson Humphrey
COUPA SOFTWARE INC	22266L106	09/23/2021	936	227,067.05	0.040	37.44	Instinet Inc
KALVISTA PHARMACEUTICALS INC	483497103	09/23/2021	2,210	41,557.06	0.040	88.40	JONES TRADING
KALVISTA PHARMACEUTICALS INC	483497103	09/24/2021	1,278	24,090.30	0.040	51.12	NEEDHAM AND CO.
KALVISTA PHARMACEUTICALS INC	483497103	09/24/2021	602	11,328.74	0.040	24.08	JONES TRADING
KALVISTA PHARMACEUTICALS INC	483497103	09/27/2021	1,621	30,649.38	0.040	64.84	JONES TRADING
KALVISTA PHARMACEUTICALS INC	483497103	09/28/2021	742	13,598.56	0.040	29.68	MKM PARTNERS
KALVISTA PHARMACEUTICALS INC	483497103	09/29/2021	2,842	48,488.78	0.040	113.68	NEEDHAM AND CO.

Commission Report

Security Name	CUSIP	Trade Date	Quantity	Principal	Commission Per Share	Total Commission	Brokerage Firm
CALLAWAY GOLF COMPANY	131193104	09/30/2021	5,734	159,636.85	0.040	229.36	Compass Capital
KALVISTA PHARMACEUTICALS INC	483497103	09/30/2021	2,343	40,733.06	0.040	93.72	NEEDHAM AND CO.
Total EQUITY				\$4,095,089.03		\$7,329.07	
Average Commission Per EQUITY						0.038	
Total Sales				\$4,095,089.03		\$7,329.07	
Average Commission Per Sales						0.038	
Total All Trades				\$8,353,116.82		\$12,725.51	
Average Commission Per Trade						0.038	

Contributions and Withdrawals Report

Transaction/Description	Security ID	Trade Date	Settle Date	Quantity	Price	Net Amount
Withdrawal						
U.S. DOLLARS	USD	9/1/2021	9/1/2021			(2,637.09)
U.S. DOLLARS	USD	9/3/2021	9/3/2021			(255.90)
U.S. DOLLARS	USD	9/3/2021	9/3/2021			(2,231.46)
U.S. DOLLARS	USD	9/8/2021	9/8/2021			(9,723.60)
U.S. DOLLARS	USD	9/15/2021	9/15/2021			(7,194.72)
U.S. DOLLARS	USD	9/20/2021	9/20/2021			(7,903.20)
U.S. DOLLARS	USD	9/27/2021	9/27/2021			(7,666.20)
Total Withdrawal						\$(37,612.17)

Income and Expense Report

Transaction/Description	Security ID	Trade Date	Settle Date	Quantity	Price	Net Amount
Dividend						
FEDERAL SIGNAL CORP	313855108	8/19/2021	9/1/2021			2,637.09
PRIMO WATER CORP	74167P108	8/18/2021	9/2/2021			2,231.46
ADVANCED ENERGY INDUSTRIES	007973100	8/20/2021	9/3/2021			255.90
MACERICH CO/THE	554382101	8/18/2021	9/8/2021			9,723.60
ELEMENT SOLUTIONS INC	28618M106	8/31/2021	9/15/2021			7,194.72
KONTOOR BRANDS INC	50050N103	9/9/2021	9/20/2021			7,903.20
STEVEN MADDEN LTD	556269108	9/16/2021	9/27/2021			7,666.20
Total Dividend						\$37,612.17
Interest						
U.S. DOLLARS	USD	8/31/2021	9/1/2021			223.65
U.S. DOLLARS	USD	9/30/2021	9/30/2021			(0.20)
Total Interest						\$223.45